Romain Bastiani

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Actively seeking a full-time position as a Quantitative Researcher starting April 2026.

WORK EXPERIENCE

Inception Technology — Paris, France
Quantitative Researcher – Macro and Systematic Commodities — *July 2025 – April 2026*
Start-up providing quantitative tools to tier-1 global commodity trading houses (clients under NDA).

- Leveraged and enhanced the **macro factor lens** for commodity derivatives portfolios to provide traders with clear P&L attribution and risk views.
- Developed a **regime-switching Scenario Analysis engine** using **Gaussian Mixture Models (GMM)** validated through **Time-Series Cross-Validation** to capture non-linear factor dependencies and quantify portfolio tail risks.
- *Keywords: **Macro Factor Lens, Regime-Switching Models, Gaussian Mixture Models, Scenario Analysis**.*

Quantitative Researcher Intern — *Jan 2025 – July 2025*

- Researched and backtested high-capacity **factor models** and **Time Series Momentum strategies** (**Moskowitz, Ooi and Pedersen (2012)**) on commodity futures.
- Engineered a conversational AI platform (LibreChat) integrated with a custom Model Context Protocol (MCP) enabling structured queries on proprietary datasets using advanced LLMs.
- *Keywords: **Factor Models, Time Series Momentum, Backtesting, LLMs Integration**.*

Funds Avenue — Luxembourg
Risk Management Intern — *July 2024 – Dec 2024*

- Assessed portfolio risk using **stress tests** and **Value-at-Risk (VaR)** via Python/Excel models and presented risk reports to senior management.
- Applied multi-factor risk frameworks aligned with **Axioma** and **Barra**-style models for factor exposure analysis and systematic variance decomposition.
- *Keywords: Risk Management, **Value-at-Risk (VaR), Stress Testing**, Portfolio Analysis, Python, **Axioma, Barra**.*

PERSONAL PROJECTS

High-Frequency Market Making Strategy | *Python, NumPy, Pandas, Polars, SciPy* — Sep 2025

- Reproduced the **GLFT market-making model** under inventory constraints with calibrated order arrival intensity and adverse selection modeling.
- Built a realistic backtest including Poisson fills, inventory dynamics, fees, latency and stochastic slippage.

Portfolio Optimization Strategy | *Python, NumPy, SciPy* — Jan 2024

- Implemented **Mean-Variance Optimization** and Monte Carlo simulations to construct optimal portfolios maximizing the Sharpe Ratio.

EDUCATION

Neoma Business School — Rouen, France
MSc Corporate Finance & Investment Banking | ***GPA: 4.0/4.0*** — *Oct 2023 – Dec 2024*

- Double degree with ESIGELEC.
- Thesis: **Stochastic Models and Real Options in Corporate Valuation**.
- **Key Modules:** Financial Engineering, Advanced Corporate Finance, Mergers & Acquisitions, Corporate Strategies.

ESIGELEC Engineering School — Rouen, France
Engineering Degree in Financial Engineering (after PTSI Preparatory Classes) | ***Top 10% of Class*** — *Sep 2018 – Dec 2024*

- **Key Modules:** Advanced Probability, Machine Learning, Monte Carlo Simulation, Applied Statistics for Finance.

ADDITIONAL TRAINING

MIT – edX — Online
Quantitative Finance & Machine Learning Certifications

- **Mathematical Methods for Quantitative Finance:** Probability, stochastic processes (discrete & continuous), Itô calculus, time series.
- **Machine Learning with Python:** Linear models, clustering, recommender systems, CNN, generative models, reinforcement learning, NLP.

SKILLS & INTERESTS

Languages: French (native), English (C1)
Programming: Python (NumPy, pandas, scipy, scikit-learn, Polars), SQL
IT: Microsoft Office, LaTeX
Interests: Fencing (Regional Level & Referee), French History